

What is claimed is:

- 1 1. A method of solving an operations problem, comprising:
2 receiving variables, relationships, and constraints;
3 forming a set of non-convex quadratic equations based on the variables,
4 relationships, and constraints;
5 solving the set of non-convex quadratic equations by applying a bound
6 propagation process, a local linear bounding process, a local linearization
7 process, and a global subdivision search; and
8 determining whether a solution is optimal, feasible, or infeasible.
- 1 2. The method of claim 1, wherein the solution is a schedule for a
2 manufacturing process.
- 1 3. The method of claim 2, wherein the solution is a schedule for operating
2 an oil refinery.
- 1 4. The method of claim 1, wherein the solution is a plan for a manufacturing
2 process.
- 1 5. The method of claim 4, wherein the solution is a plan for operating an oil
2 refinery.
- 1 6. A machine-accessible medium having associated content capable of
2 directing the machine to perform a method of solving a set of non-convex
3 quadratic equations, the method comprising:
4 selecting a region bounding all variables;
5 applying a bound propagation process to the region to refine the bounds
6 and improve linearization;

7 applying a local linear bounding process to the region to determine
8 feasibility and to find approximately feasible solutions;
9 applying a local linearization process to the region to determine
10 feasibility and local optimality;
11 upon finding an optimal global solution, providing the optimal global
12 solution and information indicating optimality;
13 upon finding a feasible global solution, providing the feasible global
14 solution and information indicating feasibility;
15 upon determining local infeasibility, eliminating the region from
16 consideration;
17 upon determining global infeasibility, providing information indicating
18 infeasibility; and
19 upon not finding a solution, applying a global subdivision search to the
20 region to produce two or more regions and iteratively applying the
21 bound propagation, local linear bounding, and local linearization
22 processes to each of the two or more regions, until determining
23 the solution is optimal, feasible, or infeasible.

1 7. The machine-accessible medium as recited in claim 6, further
2 comprising:
3 receiving input variables, constraints, and equations.

1 8. The machine-accessible medium as recited in claim 6, further
2 comprising:
3 receiving a measure of optimality used to determine the global optimal
4 solution.

1 9. The machine-accessible medium as recited in claim 6, further
2 comprising:

3 receiving a measure of feasibility used to determine the global feasible
4 solution.

1 10. The machine-accessible medium as recited in claim 6, further
2 comprising:
3 providing a schedule for operating a plant.

1 11. The machine-accessible medium as recited in claim 6, further
2 comprising:
3 providing a plan for operating a plant.

1 12. A process of solving a set of non-convex quadratic equations,
2 comprising:
3 selecting a region bounding all variables;
4 applying a bound propagation process to the region to refine the bounds
5 and improve linearization;
6 applying a local linear bounding process to the region to determine
7 feasibility and to find approximately feasible solutions;
8 applying a local linearization process to the region to determine
9 feasibility and local optimality;
10 upon finding a solution after the local linearization process, providing the
11 solution;
12 upon determining infeasibility, eliminating the region from consideration;
13 and
14 upon not finding the solution after the local linearization process,
15 applying a global subdivision search to the region to produce two
16 or more regions and iteratively applying the bound propagation,
17 local linear bounding, and local linearization processes to each of
18 the two or more regions, until determining the solution is optimal,

19 feasible, or infeasible.

1 13. The process as recited in claim 12, wherein the local linearization process
2 is the local linear bounding process.

1 14. The process as recited in claim 12, wherein the local linear bounding
2 process comprises:

3 performing differentiation on equations in the region;
4 determining lower and upper bounds on the variables in the region;
5 applying a linear programming process to the linear equations in the
6 region;
7 determining whether a solution exists in the region;
8 upon finding a solution exists, determining local feasibility; and
9 upon finding local infeasibility, determining global infeasibility.

1 15. The process as recited in claim 12, wherein the local linearization process
2 comprises:

3 performing differentiation at a point in the bounded region;
4 forming a set of linear equations;
5 applying a linear programming process to the linear equations in the
6 bounded region; and
7 generating a new point in the bounded region and repeating the local
8 linearization process with the new point.

1 16. The process as recited in claim 12, wherein applying a global subdivision
2 search to the region to produce two or more regions comprises:

3 maintaining a list of non-closed nodes;
4 selecting a candidate set of nodes from the list;
5 selecting a chosen node from the candidate set;

- 1 subdividing a point range of the chosen node;
- 2 closing the chosen node; and
- 3 opening two new nodes that subdivide the chosen node.

1 17. The process as recited in claim 16, wherein selecting the candidate set of
2 nodes is done by selecting linearized nodes.

1 18. The process as recited in claim 16, wherein selecting the candidate set of
2 nodes is done by expanding nodes that have not yet been partially expanded.

1 19. The process as recited in claim 16, wherein selecting the candidate set of
2 nodes is done by selecting expanded nodes.

1 20. The process as recited in claim 16, wherein subdividing the two new
2 nodes that subdivide the chosen node comprises:
3 subdividing a point range;
4 upon determining the chosen node is linearized and divergent, computing
5 a worst divergence; and
6 upon determining the chosen node is not linearized, computing a
7 dimension of largest infeasibility.